

STATE OF SOUTH CAROLINA

(Caption of Case)

BEFORE THE
PUBLIC SERVICE COMMISSION
OF SOUTH CAROLINA

COVER SHEET

DOCKET

NUMBER: 2001 - 410 - G

(Please type or print)

Submitted by: Piedmont Natural Gas

SC Bar Number: _____

Address: PO Box 33068Telephone: 704-731-4560Charlotte, NC 28233Fax: 704-364-1395

Other: _____

Email: jenny.furr@piedmontng.com

NOTE: The cover sheet and information contained herein neither replaces nor supplements the filing and service of pleadings or other papers as required by law. This form is required for use by the Public Service Commission of South Carolina for the purpose of docketing and must be filled out completely.

DOCKETING INFORMATION (Check all that apply)

☐ Emergency Relief demanded in petition☐ Request for item to be placed on Commission's Agenda expeditiously☒ Other: Monthly Analysis of Deferred Account - Hedging Program

INDUSTRY (Check one)	NATURE OF ACTION (Check all that apply)			
<input type="checkbox"/> Electric	<input type="checkbox"/> Affidavit	<input type="checkbox"/> Letter	<input type="checkbox"/> Request	
<input type="checkbox"/> Electric/Gas	<input type="checkbox"/> Agreement	<input type="checkbox"/> Memorandum	<input type="checkbox"/> Request for Certification	
<input type="checkbox"/> Electric/Telecommunications	<input type="checkbox"/> Answer	<input type="checkbox"/> Motion	<input type="checkbox"/> Request for Investigation	
<input type="checkbox"/> Electric/Water	<input type="checkbox"/> Appellate Review	<input type="checkbox"/> Objection	<input type="checkbox"/> Resale Agreement	
<input type="checkbox"/> Electric/Water/Telecom.	<input type="checkbox"/> Application	<input type="checkbox"/> Petition	<input type="checkbox"/> Resale Amendment	
<input type="checkbox"/> Electric/Water/Sewer	<input type="checkbox"/> Brief	<input type="checkbox"/> Petition for Reconsideration	<input type="checkbox"/> Reservation Letter	
<input checked="" type="checkbox"/> Gas	<input type="checkbox"/> Certificate	<input type="checkbox"/> Petition for Rulemaking	<input type="checkbox"/> Response	
<input type="checkbox"/> Railroad	<input type="checkbox"/> Comments	<input type="checkbox"/> Petition for Rule to Show Cause	<input type="checkbox"/> Response to Discovery	
<input type="checkbox"/> Sewer	<input type="checkbox"/> Complaint	<input type="checkbox"/> Petition to Intervene	<input type="checkbox"/> Return to Petition	
<input type="checkbox"/> Telecommunications	<input type="checkbox"/> Consent Order	<input type="checkbox"/> Petition to Intervene Out of Time	<input type="checkbox"/> Stipulation	
<input type="checkbox"/> Transportation	<input type="checkbox"/> Discovery	<input type="checkbox"/> Prefiled Testimony	<input type="checkbox"/> Subpoena	
<input type="checkbox"/> Water	<input type="checkbox"/> Exhibit	<input type="checkbox"/> Promotion	<input type="checkbox"/> Tariff	
<input type="checkbox"/> Water/Sewer	<input type="checkbox"/> Expedited Consideration	<input type="checkbox"/> Proposed Order	<input type="checkbox"/> Other: _____	
<input type="checkbox"/> Administrative Matter	<input type="checkbox"/> Interconnection Agreement	<input type="checkbox"/> Protest		
<input type="checkbox"/> Other: _____	<input type="checkbox"/> Interconnection Amendment	<input type="checkbox"/> Publisher's Affidavit		
	<input type="checkbox"/> Late-Filed Exhibit	<input checked="" type="checkbox"/> Report		

Print Form

Reset Form



September 28, 2010

Ms. Jocelyn Boyd
Chief Clerk and Administrator
Public Service Commission of South Carolina
101 Executive Center Drive, Suite 100
Columbia, South Carolina 29210

Re: Docket No. 2001-410-G.

Dear Ms. Boyd:

Enclosed is Piedmont's Deferred Account-Hedging Program report for the period end July 31, 2010.

If you have any questions, please feel free to contact me.

Sincerely,

A handwritten signature in black ink, appearing to read "Jenny Furr".

Jenny Furr
Manager-Regulatory Reporting
704-731-4560
Jenny.Furr@Piedmontng.com

Enclosures

C: ORS

55

Expenditures: BP

Purchase of Financial Instr.

Margin Require

Receipts:
Proceeds from positions

Expenditures: ADM

Option Premium

Margin Required

Service Fee

Other

Receipts:
Proceeds from no

Fees

PM Interest adj.

Other

Return calculated

Transfer to 25304 [

G/I Balance

GL Bal. less Balance

Avg. Balance for the

Return rate for the r

Piedmont Natural Gas
Reconciliation of ADM statement to SC Hedging Activity and Recon
July-10

	8	A
	15	A
	12	A
	8	A
	<u>43</u>	Σ of A's
	15.50	Commission and Fees rate
(2)	<u>666.50</u>	Total Commission and Fees (Expenditures)

	19,724.00	B
	30,232.50	B
	24,786.00	B
	<u>19,324.00</u>	B
	94,066.50	Σ of B's
(2)	<u>666.50</u>	Less: Fees (Expenditures)
(1)	<u>93,400.00</u>	Option Premium

Activity in Account		
	Debits	Credits
D	19,724.00	
D	323,512.00	
		184,006.00 C
		69.13 C
		137,970.00 C
		<u>194,960.87</u> C
D	30,232.50	
D	24,786.00	
		104,037.00 C
		<u>89,870.50</u> C
D	324,119.00	
		86,469.00 C
D	132,685.00	
D	682,959.00	
D	196,673.00	
D	19,324.00	
D	69,275.00	
Σ of D's	<u>1,823,289.50</u>	<u>797,382.50</u> Σ of C's
		797,382.50 Σ of C's
		<u>(1,823,289.50)</u> Σ of D's
		(1,025,907.00) P&L and Cash Activity per ADM statement
		68,171.00 Reverse ADM accrued 6/10
		<u>(55,910.00)</u> ADM accrual in 7/10
(3)		<u>(1,013,646.00)</u> P&L and Cash Activity

	39	E
	<u>39</u>	E
	78	Σ of E's
	15.50	Commission and Fees rate
(5)	<u>1,209.00</u>	Total Fees (Receipts)
(4)	681,750.00	Proceeds from positions (Receipts)
(5)	<u>1,209.00</u>	Total Fees (Receipts)
	682,959.00	Futures P&L per ADM statement

(6) (69.13) Interest from ADM


ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

STATEMENT DATE: JUL 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC·WEALTH·MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

* * * * * YOUR ACTIVITY THIS MONTH * * * * *									
DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT	
7/01/0	8		CALL JUL 11 NYM NAT GAS E 7000	C	NET PREM	US	19,724.00		
7/02/0			WTRF OUT		CASH	US	323,512.00		
7/06/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		184,006.00	
7/08/0			06/10 INTEREST CREDIT INTEREST		CR INT	US		69.13	
7/08/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		137,970.00	
7/09/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		194,960.87	
7/14/0	15		CALL JAN 11 NYM NAT GAS E 6600	C	NET PREM	US	30,232.50		
7/14/0	12		CALL FEB 11 NYM NAT GAS E 6800	C	NET PREM	US	24,786.00		
7/14/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		104,037.00	
7/15/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		89,870.50	
7/16/0			WTRF OUT		CASH	US	324,119.00		
7/19/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		86,469.00	
7/23/0			WTRF OUT		CASH	US	132,685.00		
7/27/0	39	39	AUG 10 NATURAL GAS	C	P&S	US	682,959.00		
7/27/0		17	PUT AUG 10 NATURAL GAS 6000	C	EXER/ASSN	US		.00	
7/27/0		11	PUT AUG 10 NATURAL GAS 6500	C	EXER/ASSN	US		.00	
7/27/0		11	PUT AUG 10 NATURAL GAS 7000	C	EXER/ASSN	US		.00	
7/28/0	17		CALL AUG 10 NATURAL GAS 8900	C	EXPIRE	US		.00	
7/28/0	5		CALL AUG 10 NATURAL GAS 9100	C	EXPIRE	US		.00	
7/28/0	6		CALL AUG 10 NATURAL GAS 9900	C	EXPIRE	US		.00	
7/28/0	5		CALL AUG 10 NATURAL GAS 9950	C	EXPIRE	US		.00	
7/28/0	6		CALL AUG 10 NATURAL GAS 10000	C	EXPIRE	US		.00	
7/28/0		17	CALL AUG 10 NATURAL GAS 14000	C	EXPIRE	US		.00	
7/28/0		5	CALL AUG 10 NATURAL GAS 14800	C	EXPIRE	US		.00	
7/28/0		6	CALL AUG 10 NATURAL GAS 15000	C	EXPIRE	US		.00	
7/28/0			WTRF OUT		CASH	US	196,673.00		
7/30/0	8		CALL AUG 11 NYM NAT GAS E 6750	C	NET PREM	US	19,324.00		
7/30/0			WTRF OUT		CASH	US	69,275.00		

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

STATEMENT DATE: JUL 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PAGE 2

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

***** POSITIONS IN YOUR ACCOUNT *****

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
4/30/0	17		CALL MAY 11 NYM NAT GAS E 6100	C	.3400	US		44,455.00
	17*		OPTION MARKET VALUE		.2615			44,455.00*
			EXPIRE 4/26/11					
			AVERAGE LONG:		.340			
			LAST TRADE DATE:		4/26/11			
3/30/0	14		CALL DEC 10 NYM NAT GAS E 6200	C	.3050	US		28,238.00
	14*		OPTION MARKET VALUE		.2017			28,238.00*
			EXPIRE 11/23/10					
			AVERAGE LONG:		.305			
			LAST TRADE DATE:		11/23/10			
3/31/0	26		CALL APR 11 NYM NAT GAS E 6200	C	.3000	US		59,410.00
	26*		OPTION MARKET VALUE		.2285			59,410.00*
			EXPIRE 3/28/11					
			AVERAGE LONG:		.300			
			LAST TRADE DATE:		3/28/11			
3/31/0	11		CALL NOV 10 NYM NAT GAS E 6400	C	.1850	US		12,760.00
	11*		OPTION MARKET VALUE		.1160			12,760.00*
			EXPIRE 10/26/10					
			AVERAGE LONG:		.185			
			LAST TRADE DATE:		10/26/10			
5/24/0	9		CALL MAR 11 NYM NAT GAS E 6500	C	.3000	US		23,157.00
	9*		OPTION MARKET VALUE		.2573			23,157.00*
			EXPIRE 2/23/11					
			AVERAGE LONG:		.300			
			LAST TRADE DATE:		2/23/11			
3/24/0	16		CALL JAN 11 NYM NAT GAS E 6600	C	.3320	US		32,800.00
7/14/0	15		CALL JAN 11 NYM NAT GAS E 6600	C	.2000	US		30,750.00
	31*		OPTION MARKET VALUE		.2050			63,550.00*
			EXPIRE 12/27/10					
			AVERAGE LONG:		.268			
			LAST TRADE DATE:		12/27/10			
3/17/0	10		CALL NOV 10 NYM NAT GAS E 6750	C	.2070	US		8,030.00
	10*		OPTION MARKET VALUE		.0803			8,030.00*
			EXPIRE 10/26/10					
			AVERAGE LONG:		.207			
			LAST TRADE DATE:		10/26/10			
7/30/0	8		CALL AUG 11 NYM NAT GAS E 6750	C	.2400	US		19,216.00
	8*		OPTION MARKET VALUE		.2402			19,216.00*
			EXPIRE 7/26/11					
			AVERAGE LONG:		.240			
			LAST TRADE DATE:		7/26/11			

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
7/14/0	12		CALL FEB 11 NYM NAT GAS E 6800	C	.2050	US		24,564.00
	12*		OPTION MARKET VALUE		.2047			24,564.00*
			EXPIRE 1/26/11					
			AVERAGE LONG: .205					
			LAST TRADE DATE: 1/26/11					
3/24/0	11		CALL FEB 11 NYM NAT GAS E 6850	C	.3100	US		21,714.00
	11*		OPTION MARKET VALUE		.1974			21,714.00*
			EXPIRE 1/26/11					
			AVERAGE LONG: .310					
			LAST TRADE DATE: 1/26/11					
6/01/0	18		CALL JUN 11 NYM NAT GAS E 6900	C	.2050	US		27,936.00
	18*		OPTION MARKET VALUE		.1552			27,936.00*
			EXPIRE 5/25/11					
			AVERAGE LONG: .205					
			LAST TRADE DATE: 5/25/11					
3/15/0	10		CALL MAR 11 NYM NAT GAS E 7000	C	.3300	US		18,290.00
	10*		OPTION MARKET VALUE		.1829			18,290.00*
			EXPIRE 2/23/11					
			AVERAGE LONG: .330					
			LAST TRADE DATE: 2/23/11					
7/01/0	8		CALL JUL 11 NYM NAT GAS E 7000	C	.2450	US		13,624.00
	8*		OPTION MARKET VALUE		.1703			13,624.00*
			EXPIRE 6/27/11					
			AVERAGE LONG: .245					
			LAST TRADE DATE: 6/27/11					
3/10/0	13		CALL DEC 10 NYM NAT GAS E 7150	C	.2200	US		10,712.00
	13*		OPTION MARKET VALUE		.0824			10,712.00*
			EXPIRE 11/23/10					
			AVERAGE LONG: .220					
			LAST TRADE DATE: 11/23/10					
2/24/0	15		CALL JAN 11 NYM NAT GAS E 7650	C	.3650	US		12,975.00
	15*		OPTION MARKET VALUE		.0865			12,975.00*
			EXPIRE 12/27/10					
			AVERAGE LONG: .365					
			LAST TRADE DATE: 12/27/10					
2/23/0	12		CALL FEB 11 NYM NAT GAS E 7750	C	.3650	US		12,192.00
	12*		OPTION MARKET VALUE		.1016			12,192.00*
			EXPIRE 1/26/11					
			AVERAGE LONG: .365					
			LAST TRADE DATE: 1/26/11					

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
3/02/0	18		CALL MAR 11 NYM NAT GAS E 8500	C	.2300	US		12,960.00
	18*		OPTION MARKET VALUE		.0720			12,960.00*
			EXPIRE 2/23/11					
			AVERAGE LONG: .230					
			LAST TRADE DATE: 2/23/11					
1/28/0	15		CALL JAN 11 NYM NAT GAS E 9200	C	.2600	US		4,410.00
	15*		OPTION MARKET VALUE		.0294			4,410.00*
			EXPIRE 12/27/10					
			AVERAGE LONG: .260					
			LAST TRADE DATE: 12/27/10					
1/29/0	12		CALL FEB 11 NYM NAT GAS E 9350	C	.2640	US		3,912.00
	12*		OPTION MARKET VALUE		.0326			3,912.00*
			EXPIRE 1/26/11					
			AVERAGE LONG: .264					
			LAST TRADE DATE: 1/26/11					
10/20/8		18	PUT SEP 10 NATURAL GAS 5600	C	.300	US	131,940.00	
		18*	OPTION MARKET VALUE		.733		131,940.00*	
			121,860.00- SIM EXPIRE 8/26/10					
			AVERAGE SHORT: .300					
			LAST TRADE DATE: 8/26/10					
10/07/8		18	PUT OCT 10 NATURAL GAS 6000	C	.200	US	212,400.00	
		18*	OPTION MARKET VALUE		1.180		212,400.00*	
			192,060.00- SIM EXPIRE 9/27/10					
			AVERAGE SHORT: .200					
			LAST TRADE DATE: 9/27/10					
9/29/8		17	PUT OCT 10 NATURAL GAS 6500	C	.300	US	276,420.00	
		17*	OPTION MARKET VALUE		1.626		276,420.00*	
			266,390.00- SIM EXPIRE 9/27/10					
			AVERAGE SHORT: .300					
			LAST TRADE DATE: 9/27/10					
8/29/8		12	PUT SEP 10 NATURAL GAS 7000	C	.400	US	249,360.00	
		12*	OPTION MARKET VALUE		2.078		249,360.00*	
			249,240.00- SIM EXPIRE 8/26/10					
			AVERAGE SHORT: .400					
			LAST TRADE DATE: 8/26/10					
10/20/8	18		CALL SEP 10 NATURAL GAS 8500	C	.965	US		180.00
	18*		OPTION MARKET VALUE		.001			180.00*
			EXPIRE 8/26/10					
			AVERAGE LONG: .965					
			LAST TRADE DATE: 8/26/10					

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MONTHLY COMMODITY STATEMENT

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
11/04/9	2		CALL NOV 10 NATURAL GAS	8850	C	.330	US	220.00
	2*		OPTION MARKET VALUE			.011		220.00*
			EXPIRE 10/26/10					
			AVERAGE LONG:			.330		
			LAST TRADE DATE:	10/26/10				
9/29/8	17		CALL OCT 10 NATURAL GAS	9000	C	1.040	US	510.00
	17*		OPTION MARKET VALUE			.003		510.00*
			EXPIRE 9/27/10					
			AVERAGE LONG:			1.040		
			LAST TRADE DATE:	9/27/10				
12/01/9	28		CALL DEC 10 NATURAL GAS	9000	C	.360	US	5,040.00
	28*		OPTION MARKET VALUE			.018		5,040.00*
			EXPIRE 11/23/10					
			AVERAGE LONG:			.360		
			LAST TRADE DATE:	11/23/10				
8/29/8	12		CALL SEP 10 NATURAL GAS	9300	C	1.115	US	120.00
	12*		OPTION MARKET VALUE			.001		120.00*
			EXPIRE 8/26/10					
			AVERAGE LONG:			1.115		
			LAST TRADE DATE:	8/26/10				
10/07/8	18		CALL OCT 10 NATURAL GAS	10000	C	.700	US	180.00
	18*		OPTION MARKET VALUE			.001		180.00*
			EXPIRE 9/27/10					
			AVERAGE LONG:			.700		
			LAST TRADE DATE:	9/27/10				
10/20/8	26		CALL OCT 10 NATURAL GAS	11500	C	.510	US	260.00
	26*		OPTION MARKET VALUE			.001		260.00*
			EXPIRE 9/27/10					
			AVERAGE LONG:			.510		
			LAST TRADE DATE:	9/27/10				
11/03/8	30		CALL NOV 10 NATURAL GAS	12250	C	.480	US	300.00
	30*		OPTION MARKET VALUE			.001		300.00*
			EXPIRE 10/26/10					
			AVERAGE LONG:			.480		
			LAST TRADE DATE:	10/26/10				
9/05/8	11		CALL SEP 10 NATURAL GAS	12800	C	.340	US	110.00
	11*		OPTION MARKET VALUE			.001		110.00*
			EXPIRE 8/26/10					
			AVERAGE LONG:			.340		
			LAST TRADE DATE:	8/26/10				

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 6

STATEMENT DATE: JUL 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
10/20/8		18	CALL SEP 10 NATURAL GAS	13950	C	.200	US	180.00
		18*	OPTION MARKET VALUE			.001		180.00*
			EXPIRE 8/26/10					
			AVERAGE SHORT:			.200		
			LAST TRADE DATE:			8/26/10		
9/29/8		17	CALL OCT 10 NATURAL GAS	15000	C	.230	US	170.00
10/20/8		26	CALL OCT 10 NATURAL GAS	15000	C	.200	US	260.00
		43*	OPTION MARKET VALUE			.001		430.00*
			EXPIRE 9/27/10					
			AVERAGE SHORT:			.211		
			LAST TRADE DATE:			9/27/10		
8/29/8		12	CALL SEP 10 NATURAL GAS	16000	C	.200	US	120.00
		12*	OPTION MARKET VALUE			.001		120.00*
			EXPIRE 8/26/10					
			AVERAGE SHORT:			.200		
			LAST TRADE DATE:			8/26/10		
11/03/8		30	CALL NOV 10 NATURAL GAS	16000	C	.170	US	300.00
		30*	OPTION MARKET VALUE			.001		300.00*
			EXPIRE 10/26/10					
			AVERAGE SHORT:			.170		
			LAST TRADE DATE:			10/26/10		

	*** SEG USD ***
1. BEGINNING ACCT BALANCE	1,997,846.00
2. P&L AND CASH ACTIVITY	1,025,907.00-
3. ENDING ACCT BALANCE	971,939.00
4. NET FUTURES P&L	682,959.00-
5. NET OPTION PREMIUM	94,066.50-
8. OPTIONS MARKET VALUE	442,125.00-
9. ACCT VALUE AT MARKET	529,814.00
11. CONVERTED ACCT VALUE US	529,814.00

*** CURRENT MONTH *** *** YEAR-TO-DATE ***

FUTURES P&L	US	682,959.00-	4,001,812.00-
OPTION PREMIUM	US	94,066.50-	740,485.00-

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South Carolina			
Report as of 7/30/2010 Close			
Period	Original Purchase Cost/Proceeds	Realized Value	Net Value Realized Gain or (Loss)
Closed Positions - May-2002/April-2003 Review	\$949,450	\$2,424,270	\$1,474,820
Closed Positions - May-2003/April-2004 Review	\$1,065,640	\$400,810	(\$664,830)
Closed Positions - May-2004/April-2005 Review	\$851,680	\$795,290	(\$56,390)
Closed Positions - May-2005/April-2006 Review	\$2,463,690	\$4,925,500	\$2,461,810
Closed Positions - May-2006/April-2007 Review	\$3,369,220	(\$1,385,730)	(\$4,754,950)
Closed Positions - May-2007/April-2008 Review	\$2,908,420	\$1,159,981	(\$1,748,439)
Closed Positions - May-2008/April-2009 Review	\$3,446,030	(\$6,147,835)	(\$9,593,865)
Closed Positions - May-2009/April-2010 Review	\$3,599,735	(\$12,587,530)	(\$16,187,265)
Closed Positions - May-2010/August-2010 Review	\$894,430	(\$2,381,230)	(\$3,275,660)
Total Closed Positions Review Periods	\$19,548,295	(\$12,796,474)	(\$32,344,769)
Open Positions Total	\$1,376,900	(\$442,125)	(\$1,819,025)
Closed/Open Postion TOTALS	\$20,925,195	(\$13,238,599)	(\$34,163,794)

South Carolina May-2006/April-2007 Review Report as of 7/30/2010 Close												
Period	Tool	Counter party	Original Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	Expiration Price	Realized Value	Net Value Realized Gain or (Loss)	Fees
SUMMARY:				23,540,000			3,369,220			-1,385,730	-4,754,950	51,784.00
South Carolina May-2007/April-2008 Review Report as of 7/30/2010 Close												
Period	Tool	Counter party	Original Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	Expiration Price	Realized Value	Net Value Realized Gain or (Loss)	Fees
SUMMARY:				21,450,000			2,908,420			1,159,981	-1,748,439	37,824.56
South Carolina May-2008/April-2009 Review Report as of 7/30/2010 Close												
Period	Tool	Counter party	Original Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	Expiration Price	Realized Value	Net Value Realized Gain or (Loss)	Fees
SUMMARY:				21,520,000			3,446,030			-6,147,835	-9,593,865	43,384.50
South Carolina May-2009/April-2010 Review Report as of 7/30/2010 Close												
Period	Tool	Counter party	Original Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	Expiration Price	Realized Value	Net Value Realized Gain or (Loss)	Fees
SUMMARY:				23,720,000			3,599,735			-12,587,530	-16,187,265	44,035.50
South Carolina May-2010/August-2010 Review Report as of 7/30/2010 Close												
Period	Tool	Counter party	Original Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	Expiration Price	Realized Value	Net Value Realized Gain or (Loss)	Fees
May-10 Call	NYMEX		7/28/2008	60,000	\$9.10	\$1.01	\$60,540	4/27/2010	\$0.00	\$0	(\$60,540)	93.00
May-10 Put	NYMEX		7/28/2008	60,000	\$6.80	(\$0.34)	(\$20,400)	4/27/2010	\$0.00	\$0	\$20,400	93.00
May-10 Call (Sold)	NYMEX		7/28/2008	60,000	\$16.00	(\$0.14)	(\$8,400)	4/27/2010	\$0.00	\$0	\$8,400	93.00
May-10 Call	NYMEX		8/11/2008	60,000	\$9.35	\$0.82	\$49,200	4/27/2010	\$0.00	\$0	(\$49,200)	93.00
May-10 Put	NYMEX		8/11/2008	60,000	\$7.00	(\$0.30)	(\$18,000)	4/27/2010	\$0.00	\$0	\$18,000	93.00
May-10 Call	NYMEX		9/4/2008	60,000	\$9.15	\$0.66	\$39,600	4/27/2010	\$0.00	\$0	(\$39,600)	93.00
May-10 Put	NYMEX		9/4/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	4/27/2010	\$0.00	\$0	\$9,000	93.00
May-10 Call	NYMEX		9/5/2008	60,000	\$9.15	\$0.66	\$39,600	4/27/2010	\$0.00	\$0	(\$39,600)	93.00
May-10 Put	NYMEX		9/5/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	4/27/2010	\$0.00	\$0	\$9,000	93.00
May-10 Call	NYMEX		10/14/2008	190,000	\$9.25	\$0.53	\$100,700	4/27/2010	\$0.00	\$0	(\$100,700)	294.50
May-10 Call (Sold)	NYMEX		10/14/2008	190,000	\$13.25	(\$0.08)	(\$15,200)	4/27/2010	\$0.00	\$0	\$15,200	294.50
May-10 Call	NYMEX		10/30/2008	180,000	\$10.25	\$0.41	\$73,800	4/27/2010	\$0.00	\$0	(\$73,800)	279.00
May-10 Call (Sold)	NYMEX		10/30/2008	180,000	\$13.25	(\$0.14)	(\$25,200)	4/27/2010	\$0.00	\$0	\$25,200	279.00
May-10 FUTURES	NYMEX		4/27/2010	60,000	\$0.00	\$4.22	\$0	4/27/2010	\$0.00	(\$155,040)	\$155,040	186.00
May-10 FUTURES	NYMEX		4/27/2010	60,000	\$0.00	\$4.22	\$0	4/27/2010	\$0.00	(\$167,040)	\$167,040	186.00
May-10 FUTURES	NYMEX		4/27/2010	60,000	\$0.00	\$4.22	\$0	4/27/2010	\$0.00	(\$137,040)	\$137,040	186.00
May-10 FUTURES	NYMEX		4/27/2010	60,000	\$0.00	\$4.22	\$0	4/27/2010	\$0.00	(\$137,040)	\$137,040	186.00
Jun-10 Call	NYMEX		7/28/2008	70,000	\$9.25	\$1.01	\$70,630	5/25/2010	\$0.00	\$0	(\$70,630)	108.50
Jun-10 Put	NYMEX		7/28/2008	70,000	\$6.80	(\$0.34)	(\$23,800)	5/25/2010	\$0.00	\$0	\$23,800	108.50
Jun-10 Call (Sold)	NYMEX		7/28/2008	70,000	\$16.00	(\$0.14)	(\$9,800)	5/25/2010	\$0.00	\$0	\$9,800	108.50
Jun-10 Call	NYMEX		8/11/2008	60,000	\$9.40	\$0.83	\$49,500	5/25/2010	\$0.00	\$0	(\$49,500)	93.00
Jun-10 Put	NYMEX		8/11/2008	60,000	\$7.00	(\$0.30)	(\$18,000)	5/25/2010	\$0.00	\$0	\$18,000	93.00
Jun-10 Call	NYMEX		9/4/2008	70,000	\$9.50	\$0.66	\$46,200	5/25/2010	\$0.00	\$0	(\$46,200)	108.50
Jun-10 Put	NYMEX		9/4/2008	70,000	\$6.50	(\$0.15)	(\$10,500)	5/25/2010	\$0.00	\$0	\$10,500	108.50
Jun-10 Call	NYMEX		9/5/2008	60,000	\$9.40	\$0.66	\$39,600	5/25/2010	\$0.00	\$0	(\$39,600)	93.00
Jun-10 Put	NYMEX		9/5/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	5/25/2010	\$0.00	\$0	\$9,000	93.00
Jun-10 Call	NYMEX		10/14/2008	200,000	\$9.35	\$0.53	\$106,000	5/25/2010	\$0.00	\$0	(\$106,000)	310.00
Jun-10 Call (Sold)	NYMEX		10/14/2008	200,000	\$13.00	(\$0.08)	(\$16,000)	5/25/2010	\$0.00	\$0	\$16,000	310.00
Jun-10 Call	NYMEX		10/30/2008	200,000	\$10.00	\$0.47	\$94,000	5/25/2010	\$0.00	\$0	(\$94,000)	310.00
Jun-10 Call (Sold)	NYMEX		10/30/2008	200,000	\$13.00	(\$0.18)	(\$36,000)	5/25/2010	\$0.00	\$0	\$36,000	310.00
Jun-10 FUTURES	NYMEX		5/25/2010	70,000	\$0.00	\$4.05	\$0	5/25/2010	\$0.00	(\$192,430)	\$192,430	217.00
Jun-10 FUTURES	NYMEX		5/25/2010	60,000	\$0.00	\$4.05	\$0	5/25/2010	\$0.00	(\$176,940)	\$176,940	186.00
Jun-10 FUTURES	NYMEX		5/25/2010	70,000	\$0.00	\$4.05	\$0	5/25/2010	\$0.00	(\$171,430)	\$171,430	217.00
Jun-10 FUTURES	NYMEX		5/25/2010	60,000	\$0.00	\$4.05	\$0	5/25/2010	\$0.00	(\$146,940)	\$146,940	186.00
Jul-10 Call	NYMEX		8/1/2008	50,000	\$9.80	\$0.99	\$49,500	6/25/2010	\$0.00	\$0	(\$49,500)	77.50
Jul-10 Put	NYMEX		8/1/2008	50,000	\$7.00	(\$0.27)	(\$13,500)	6/25/2010	\$0.00	\$0	\$13,500	77.50
Jul-10 Call (Sold)	NYMEX		8/1/2008	50,000	\$15.00	(\$0.20)	(\$10,000)	6/25/2010	\$0.00	\$0	\$10,000	77.50
Jul-10 Call	NYMEX		8/11/2008	60,000	\$9.65	\$0.86	\$51,300	6/25/2010	\$0.00	\$0	(\$51,300)	93.00
Jul-10 Put	NYMEX		8/11/2008	60,000	\$7.00	(\$0.33)	(\$19,800)	6/25/2010	\$0.00	\$0	\$19,800	93.00
Jul-10 Call	NYMEX		9/4/2008	50,000	\$9.50	\$0.66	\$33,000	6/25/2010	\$0.00	\$0	(\$33,000)	77.50
Jul-10 Put	NYMEX		9/4/2008	50,000	\$6.50	(\$0.15)	(\$7,500)	6/25/2010	\$0.00	\$0	\$7,500	77.50
Jul-10 Call	NYMEX		9/5/2008	60,000	\$9.50	\$0.66	\$39,300	6/25/2010	\$0.00	\$0	(\$39,300)	93.00
Jul-10 Put	NYMEX		9/5/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	6/25/2010	\$0.00	\$0	\$9,000	93.00
Jul-10 Call	NYMEX		10/14/2008	160,000	\$9.40	\$0.57	\$90,400	6/25/2010	\$0.00	\$0	(\$90,400)	248.00
Jul-10 Call (Sold)	NYMEX		10/14/2008	160,000	\$13.00	(\$0.10)	(\$16,000)	6/25/2010	\$0.00	\$0	\$16,000	248.00
Jul-10 FUTURES	NYMEX		6/25/2010	50,000	\$0.00	\$4.86	\$0	6/25/2010	\$4.72	(\$106,950)	(\$106,950)	155.00
Jul-10 FUTURES	NYMEX		6/25/2010	60,000	\$0.00	\$4.86	\$0	6/25/2010	\$4.72	(\$128,340)	(\$128,340)	186.00
Jul-10 FUTURES	NYMEX		6/25/2010	50,000	\$0.00	\$4.86	\$0	6/25/2010	\$4.72	(\$81,950)	(\$81,950)	155.00
Jul-10 FUTURES	NYMEX		6/25/2010	60,000	\$0.00	\$4.86	\$0	6/25/2010	\$4.72	(\$98,340)	(\$98,340)	186.00
Aug-10 Call	6E-304		8/1/2008	60,000	\$9.90	\$0.00	\$64,860	7/27/2010	\$0.00	\$0	(\$64,860)	93.00
Aug-10 Put	NYMEX		8/1/2008	60,000	\$7.00	(\$0.28)	(\$16,800)	7/27/2010	\$0.00	\$0	\$16,800	93.00
Aug-10 Call (Sold)	NYMEX		8/1/2008	60,000	\$15.00	(\$0.25)	(\$15,000)	7/27/2010	\$0.00	\$0	\$15,000	93.00
Aug-10 Call	NYMEX		8/20/2008	50,000	\$9.10	\$1.07	\$53,500	7/27/2010	\$0.00	\$0	(\$53,500)	77.50
Aug-10 Put	NYMEX		8/20/2008	50,000	\$7.00	(\$0.35)	(\$17,500)	7/27/2010	\$0.00	\$0	\$17,500	77.50
Aug-10 Call (Sold)	NYMEX		8/20/2008	50,000	\$14.80	(\$0.20)	(\$10,000)	7/27/2010	\$0.00	\$0	\$10,000	77.50
Aug-10 Call	NYMEX		9/4/2008	60,000	\$10.00	\$0.66	\$39,600	7/27/2010	\$0.00	\$0	(\$39,600)	93.00
Aug-10 Put	NYMEX		9/4/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	7/27/2010	\$0.00	\$0	\$9,000	93.00
Aug-10 Call	NYMEX		9/5/2008	50,000	\$9.95	\$0.65	\$32,500	7/27/2010	\$0.00	\$0	(\$32,500)	77.50
Aug-10 Put	NYMEX		9/5/2008	50,000	\$6.50	(\$0.15)	(\$7,500)	7/27/2010	\$0.00	\$0	\$7,500	77.50
Aug-10 Call	NYMEX		10/22/2008	170,000	\$8.90	\$0.77	\$130,900	7/27/2010	\$0.00	\$0	(\$130,900)	263.50
Aug-10 Put	NYMEX		10/22/2008	170,000	\$6.00	(\$0.30)	(\$51,000)	7/27/2010	\$0.00	\$0	\$51,000	263.50
Aug-10 Call (Sold)	NYMEX		10/22/2008	170,000	\$14.00	(\$0.17)	(\$28,900)	7/27/2010	\$0.00	\$0	\$28,900	263.50
Aug-10 FUTURES	NYMEX		7/27/2010	60,000	\$0.00	\$4.68	\$0	7/27/2010	\$4.77	(\$139,500)	(\$139,500)	186.00
Aug-10 FUTURES	NYMEX		7/27/2010	50,000	\$0.00	\$4.68	\$0	7/27/2010	\$4.77	(\$116,250)	(\$116,250)	155.00
Aug-10 FUTURES	NYMEX		7/27/2010	60,000	\$0.00	\$4.68	\$0	7/27/2010	\$4.77	(\$109,500)	(\$109,500)	186.00
Aug-10 FUTURES	NYMEX		7/27/2010	50,000	\$0.00	\$4.68	\$0	7/27/2010	\$4.77	(\$91,250)	(\$91,250)	155.00
Aug-10 FUTURES	NYMEX		7/27/2010	170,000	\$0.00	\$4.68	\$0	7/27/2010	\$4.77	(\$225,250)	(\$225,250)	527.00
SUMMARY:				5,650,000			894,430			-2,381,230	-3,275,660	10,478.00

Open Positions - South Carolina											
Report as of 7/30/2010 Close											
Period	Tool	Counter party	Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	NYMEX Market Price	Market Value	Net Value vs. Current Market Value
Sep-10 Call		NYMEX	8/29/2008	120,000	\$9.30	\$1.12	\$133,800	8/26/2010	\$0.001	\$120	(\$133,680)
Sep-10 Put		NYMEX	8/29/2008	120,000	\$7.00	(\$0.40)	(\$48,000)	8/26/2010	(\$2.078)	(\$249,360)	(\$201,360)
Sep-10 Call (Sold)		NYMEX	8/29/2008	120,000	\$16.00	(\$0.20)	(\$24,000)	8/26/2010	(\$0.001)	(\$120)	\$23,880
Sep-10 Call		NYMEX	9/5/2008	110,000	\$12.80	\$0.34	\$37,400	8/26/2010	\$0.001	\$110	(\$37,290)
Sep-10 Call		NYMEX	10/20/2008	180,000	\$8.50	\$0.97	\$173,700	8/26/2010	\$0.001	\$180	(\$173,520)
Sep-10 Put		NYMEX	10/20/2008	180,000	\$5.60	(\$0.30)	(\$54,000)	8/26/2010	(\$0.733)	(\$131,940)	(\$77,940)
Sep-10 Call (Sold)		NYMEX	10/20/2008	180,000	\$13.95	(\$0.20)	(\$36,000)	8/26/2010	(\$0.001)	(\$180)	\$35,820
Oct-10 Call		NYMEX	9/29/2008	170,000	\$9.00	\$1.04	\$176,800	9/27/2010	\$0.003	\$510	(\$176,290)
Oct-10 Put		NYMEX	9/29/2008	170,000	\$6.50	(\$0.30)	(\$51,000)	9/27/2010	(\$1.626)	(\$276,420)	(\$225,420)
Oct-10 Call (Sold)		NYMEX	9/29/2008	170,000	\$15.00	(\$0.23)	(\$39,100)	9/27/2010	(\$0.001)	(\$170)	\$38,930
Oct-10 Call		NYMEX	10/7/2008	180,000	\$10.00	\$0.70	\$126,000	9/27/2010	\$0.001	\$180	(\$125,820)
Oct-10 Put		NYMEX	10/7/2008	180,000	\$6.00	(\$0.20)	(\$36,000)	9/27/2010	(\$1.180)	(\$212,400)	(\$176,400)
Oct-10 Call		NYMEX	10/20/2008	260,000	\$11.50	\$0.51	\$132,600	9/27/2010	\$0.001	\$260	(\$132,340)
Oct-10 Call (Sold)		NYMEX	10/20/2008	260,000	\$15.00	(\$0.20)	(\$52,000)	9/27/2010	(\$0.001)	(\$260)	\$51,740
Nov-10 Call		NYMEX	11/3/2008	300,000	\$12.25	\$0.48	\$144,000	10/26/2010	\$0.001	\$300	(\$143,700)
Nov-10 Call (Sold)		NYMEX	11/3/2008	300,000	\$16.00	(\$0.17)	(\$51,000)	10/26/2010	(\$0.001)	(\$300)	\$50,700
Nov-10 Call		NYMEX	11/4/2009	20,000	\$8.85	\$0.33	\$6,600	10/26/2010	\$0.011	\$220	(\$6,380)
Nov-10 Call		NYMEX	3/17/2010	100,000	\$6.75	\$0.21	\$20,700	10/26/2010 E	\$0.080	\$8,030	(\$12,670)
Nov-10 Call		NYMEX	3/31/2010	110,000	\$6.40	\$0.19	\$20,350	10/26/2010 E	\$0.116	\$12,760	(\$7,590)
Dec-10 Call		NYMEX	12/1/2009	280,000	\$9.00	\$0.36	\$100,800	11/23/2010	\$0.018	\$5,040	(\$95,760)
Dec-10 Call		NYMEX	3/10/2010	130,000	\$7.15	\$0.22	\$28,600	11/23/2010 E	\$0.082	\$10,712	(\$17,888)
Dec-10 Call		NYMEX	3/30/2010	140,000	\$6.20	\$0.31	\$42,700	11/23/2010 E	\$0.202	\$28,238	(\$14,462)
Jan-11 Call		NYMEX	1/28/2010	150,000	\$9.20	\$0.26	\$39,000	12/27/2010 E	\$0.029	\$4,410	(\$34,590)
Jan-11 Call		NYMEX	2/24/2010	150,000	\$7.65	\$0.37	\$54,750	12/27/2010 E	\$0.087	\$12,975	(\$41,775)
Jan-11 Call		NYMEX	3/24/2010	160,000	\$6.60	\$0.33	\$53,120	12/27/2010 E	\$0.205	\$32,800	(\$20,320)
Jan-11 Call		NYMEX	7/14/2010	150,000	\$6.60	\$0.20	\$30,000	12/27/2010 E	\$0.205	\$30,750	\$750
Feb-11 Call		NYMEX	1/29/2010	120,000	\$9.35	\$0.26	\$31,680	01/26/2011 E	\$0.033	\$3,912	(\$27,768)
Feb-11 Call		NYMEX	2/23/2010	120,000	\$7.75	\$0.37	\$43,800	01/26/2011 E	\$0.102	\$12,192	(\$31,608)
Feb-11 Call		NYMEX	3/24/2010	110,000	\$6.85	\$0.31	\$34,100	01/26/2011 E	\$0.197	\$21,714	(\$12,386)
Feb-11 Call		NYMEX	7/14/2010	120,000	\$6.80	\$0.21	\$24,600	01/26/2011 E	\$0.205	\$24,564	(\$36)
Mar-11 Call		NYMEX	3/2/2010	180,000	\$8.50	\$0.23	\$41,400	02/23/2011 E	\$0.072	\$12,960	\$28,440
Mar-11 Call		NYMEX	3/15/2010	100,000	\$7.00	\$0.33	\$33,000	02/23/2011 E	\$0.183	\$18,290	(\$14,710)
Mar-11 Call		NYMEX	5/24/2010	90,000	\$6.50	\$0.30	\$27,000	02/23/2011 E	\$0.257	\$23,157	(\$3,843)
Apr-11 Call		NYMEX	3/31/2010	260,000	\$6.20	\$0.30	\$78,000	03/28/2011 E	\$0.229	\$59,410	(\$18,590)
May-11 Call		NYMEX	4/30/2010	170,000	\$6.10	\$0.34	\$57,800	04/26/2011 E	\$0.262	\$44,455	(\$13,345)
Jun-11 Call		NYMEX	6/1/2010	180,000	\$6.90	\$0.21	\$36,900	05/25/2011 E	\$0.155	\$27,936	(\$8,964)
Jul-11 Call		NYMEX	7/1/2010	80,000	\$7.00	\$0.25	\$19,600	06/27/2011 E	\$0.170	\$13,624	(\$5,976)
Aug-11 Call		NYMEX	7/30/2010	80,000	\$6.75	\$0.24	\$19,200	07/26/2011 E	\$0.240	\$19,216	\$16
SUMMARY:				6,000,000			\$1,376,900			(\$442,125)	(\$1,819,025)

Reviewed by: JSG 8/2/2010

South Carolina														
Report as of 7/30/2010 Close														
Month	Contracts	Counterparty	Last Day Settle (L) / Penultimate (P) / European (E)	Tool	Purchase Price	Price (GDI)	Decile	Strike / Ceiling / Floor	Price / Time	% Coverage	Cumulative Coverage	Trade Date	Max # Contracts	
Sep-10	12	NYMEX	P		Bought Call at	\$1.115	\$4.923	60th	\$9.30	P	29%	29%	8/29/2008	41
Sep-10	12	NYMEX	P		Sold Put at	(\$0.400)	\$4.923	10th	\$7.00	P	29%		8/29/2008	41
Sep-10	12	NYMEX	P	3-Way	Sold Call at	(\$0.200)	\$4.923	100th	\$16.00	P	29%		8/29/2008	41
Sep-10	11	NYMEX	P	Call	Bought Call at	\$0.340	\$4.923	100th	\$12.80	P	27%	56%	9/5/2008	41
Sep-10	18	NYMEX	P		Bought Call at	\$0.965	\$4.923	40th	\$8.50	P	44%	100%	10/20/2008	41
Sep-10	18	NYMEX	P		Sold Put at	(\$0.300)	\$4.923	10th	\$5.60	P	44%		10/20/2008	41
Sep-10	18	NYMEX	P	3-Way	Sold Call at	(\$0.200)	\$4.923	100th	\$13.95	P	44%		10/20/2008	41
Oct-10	17	NYMEX	P		Bought Call at	\$1.040	\$4.933	40th	\$9.00	P	28%	28%	9/29/2008	61
Oct-10	17	NYMEX	P		Sold Put at	(\$0.300)	\$4.933	10th	\$6.50	P	28%		9/29/2008	61
Oct-10	17	NYMEX	P	3-Way	Sold Call at	(\$0.230)	\$4.933	100th	\$15.00	P	28%		9/29/2008	61
Oct-10	18	NYMEX	P		Bought Call at	\$0.700	\$4.933	80th	\$10.00	P	30%	57%	10/7/2008	61
Oct-10	18	NYMEX	P	Collar	Sold Put at	(\$0.200)	\$4.933	10th	\$6.00	P	30%		10/7/2008	61
Oct-10	26	NYMEX	P		Bought Call at	\$0.510	\$4.933	90th	\$11.50	P	43%	100%	10/20/2008	61
Oct-10	26	NYMEX	P	Call Syread	Sold Call at	(\$0.200)	\$4.933	100th	\$15.00	P	43%		10/20/2008	61
Nov-10	30	NYMEX	P		Bought Call at	\$0.480	\$5.072	90th	\$12.25	P	57%	57%	11/3/2008	53
Nov-10	30	NYMEX	P	Call Spread	Sold Call at	(\$0.170)	\$5.072	100th	\$16.00	P	57%		11/3/2008	53
Nov-10	2	NYMEX	P	Call	Bought Call at	\$0.330	\$5.072	90th	\$8.85	P	4%	60%	11/4/2009	53
Nov-10	10	NYMEX	P E	Call	Bought Call at	\$0.207	\$5.072	60th	\$6.75	P	19%	79%	3/17/2010	53
Nov-10	11	NYMEX	P E	Call	Bought Call at	\$0.185	\$5.072	50th	\$6.40	P	21%	100%	3/31/2010	53
Dec-10	28	NYMEX	P	Call	Bought Call at	\$0.360	\$5.259	100th	\$9.00	P	41%	41%	12/1/2009	69
Dec-10	13	NYMEX	P E	Call	Bought Call at	\$0.220	\$5.259	70th	\$7.15	P	19%	59%	3/10/2010	69
Dec-10	14	NYMEX	P E	Call	Bought Call at	\$0.305	\$5.259	50th	\$6.20	P	20%	80%	3/30/2010	69
Jan-11	15	NYMEX	P E	Call	Bought Call at	\$0.260	\$5.390	100th	\$9.20	P	20%	20%	1/28/2010	76
Jan-11	15	NYMEX	P E	Call	Bought Call at	\$0.365	\$5.390	90th	\$7.65	P	20%	39%	2/24/2010	76
Jan-11	16	NYMEX	P E	Call	Bought Call at	\$0.332	\$5.390	60th	\$6.60	P	21%	61%	3/24/2010	76
Jan-11	15	NYMEX	P E	Call	Bought Call at	\$0.200	\$5.390	50th	\$6.60	P	20%	80%	7/14/2010	76
Feb-11	12	NYMEX	P E	Call	Bought Call at	\$0.264	\$5.356	100th	\$9.35	P	20%	20%	1/29/2010	59
Feb-11	12	NYMEX	P E	Call	Bought Call at	\$0.365	\$5.356	90th	\$7.75	P	20%	41%	2/23/2010	59
Feb-11	11	NYMEX	P E	Call	Bought Call at	\$0.310	\$5.356	60th	\$6.85	P	19%	59%	3/24/2010	59
Feb-11	12	NYMEX	P E	Call	Bought Call at	\$0.205	\$5.356	60th	\$6.80	P	20%	80%	7/14/2010	59
Mar-11	18	NYMEX	P E	Call	Bought Call at	\$0.230	\$5.253	100th	\$8.50	P	39%	39%	3/2/2010	46
Mar-11	10	NYMEX	P E	Call	Bought Call at	\$0.330	\$5.253	70th	\$7.00	P	22%	61%	3/15/2010	46
Mar-11	9	NYMEX	P E	Call	Bought Call at	\$0.300	\$5.253	50th	\$6.50	P	20%	80%	5/24/2010	46
Apr-11	26	NYMEX	P E	Call	Bought Call at	\$0.300	\$5.058	50th	\$6.20	P	60%	60%	3/31/2010	43
May-11	17	NYMEX	P E	Call	Bought Call at	\$0.340	\$5.069	50th	\$6.10	P	40%	40%	4/30/2010	43
Jun-11	18	NYMEX	P E	Call	Bought Call at	\$0.205	\$5.099	70th	\$6.90	P	39%	39%	6/1/2010	46
Jul-11	8	NYMEX	P E	Call	Bought Call at	\$0.245	\$5.147	70th	\$7.00	P	21%	21%	7/1/2010	38
Aug-11	8	NYMEX	P E	Call	Bought Call at	\$0.240	\$5.187	70th	\$6.75	P	21%	21%	7/30/2010	38

Reviewed by: JSG 8/2/2010